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**Department of Defence** Science and Technology

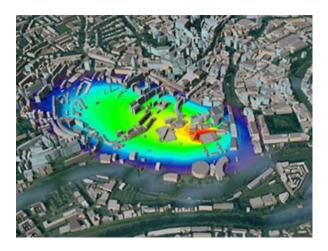
# Estimation of Fields Using Binary Measurements From a Mobile Agent

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# Introduction



- In the presence of a CBRN (chemical, biological, radiological, and nuclear) event, mapping out the contaminated area / field is an important task in allowing operations to be carried out
  - Humanitarian, disaster relief, military ...
  - Want to do it as quickly and accurately as possible



# Outline

- Introduction
  - Mobile Autonomous Agents
  - System Model
- Field Estimation
- Active Sensing
- Simulation Results
- Conclusion



# **Use of Mobile Autonomous Agents**

- Significant previous research on using wireless sensor networks for environment monitoring
  - Large number of (mostly) static sensors spread out over an area
- We often won't know when and where CBRN attacks occur
  - Assumption of a large number of sensors already in place may not be realistic
  - Assume instead the use of a mobile autonomous vehicles / agents with sensors onboard, which can move around to collect measurements at different locations



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#### **Previous work**

- Source localization using mobile agents
  - Non-binary measurements [Ristic, Morelande, Gunatilaka, 2010]
  - Binary measurements, single source [Selvaratnam et.al., 2019]
- Field estimation with static sensors, binary measurements
  - [Battistelli et.al., 2019]
- Field estimation using mobile agents, non-binary measurements
  - [La, Sheng, Chen, 2015], [Razak, Sukumar, Chung, 2019]
- Our work: Field estimation using mobile agents, binary measurements
  - Concentrate on single agent case

#### Measurement Model

- Radiological sources can be measured pretty accurately
- Chemicals used in attacks may be of very low concentration
- Current chemical sensing technologies cannot give very precise readings of such concentrations
  - Noisy and time varying

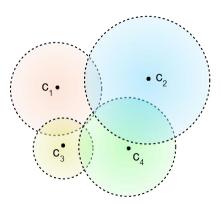
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- Sensor outputs could be one of several levels
- Assume noisy and coarsely quantized measurements
  - $z(\mathbf{x}) = q(\phi(\mathbf{x}) + v(\mathbf{x}))$ , where **x** is position,  $\phi$  is field value, v is Gaussian noise, q is quantizer
  - In this work will consider special case of noisy binary measurements -\_\_\_\_ reading is above or below a known threshold au

 $z(\mathbf{x}) = \mathbb{1}(\phi(\mathbf{x}) + v(\mathbf{x}) > \tau)$  (algorithms will still hold for general case)

# **Field Model**

- Approximate the field as a sum of basis functions
- Field model:  $\phi(\mathbf{x}) = \sum_{j=1}^{J} \beta_j K_j(\mathbf{x})$



where  $\beta_j$  are weights,  $K_j(\mathbf{x}) = \exp\left(-\frac{||\mathbf{c}_j - \mathbf{x}||^2}{\sigma_j^2}\right)$  are (radial) basis functions

- Used in works such as [Morelande, Skvortsov, 2009], [La, Sheng, Cheng, 2015], [Razak, Sukumar, Chung, 2019]
- Mathematical results prove that for J large enough, can approximate many fields to arbitrary accuracy
- Parameter estimation approach: Pick a (large) J, choose  $c_j$ 's and  $\sigma_j$ 's, and estimate the  $\beta_j$ 's

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# **Field Estimation**

- Field estimation problem reduces to problem of estimating parameters  $\theta = (\beta_1, \dots, \beta_J, \sigma_v^2)$  where  $\sigma_v^2$  is measurement noise variance
- We want to compute the posterior pdf p(θ|z<sub>1</sub>,..., z<sub>k</sub>; x<sub>1</sub>,..., x<sub>k</sub>) where z<sub>k</sub> is the k-th measurement collected
  - Parameter estimates can then be derived from the posterior pdfs
- Exact computation of posterior pdfs is generally intractable
- Posterior pdfs can be computed approximately using sequential Monte Carlo / particle filtering techniques
  - Use approach of [Liu, West, 2001] suitable for estimation of constant parameters (rather than time-varying states)

## **Field Estimation**

Algorithm 1 Sequential Monte Carlo algorithm for parameter estimation

- 1: Algorithm Parameters:  $N \in \mathbb{N}$ ,  $a \in (0, 1)$ ,  $h = \sqrt{1 a^2}$ ,  $\eta \ge 0$ , prior pdf  $p_0(\boldsymbol{\theta})$
- 2: Inputs: Measurement locations  $\{\mathbf{x}_k\}$
- 3: **Outputs**: Particles  $\{\boldsymbol{\theta}_k^{(i)}\}$  and weights  $\{\boldsymbol{w}_k^{(i)}\}$
- 4: Sample particles  $\boldsymbol{\theta}_0^{(i)}, i = 1, \dots, N$  from  $p_0(\boldsymbol{\theta})$ , and assign weights  $\boldsymbol{w}_0^{(i)} =$  $\frac{1}{N}, i = 1, \dots, N$
- 5: for k = 1, 2, ..., do
- Observe  $z_k$  at location  $\mathbf{x}_k$ 6:

7: for 
$$i = 1, \ldots, N$$
 do

8: Compute 
$$\mathbf{m}_{k-1}^{(i)} = a\boldsymbol{\theta}_{k-1}^{(i)} + (1-a)\bar{\boldsymbol{\theta}}_{k-1}$$
, where  $\bar{\boldsymbol{\theta}}_{k-1} = \sum_{i=1}^{N} \boldsymbol{w}_{k-1}^{(i)} \boldsymbol{\theta}_{k-1}^{(i)}$   
9: Assign  $\tilde{\boldsymbol{w}}_{k}^{(i)} \propto p(z_{k}|\mathbf{m}_{k-1}^{(i)};\mathbf{x}_{k})\boldsymbol{w}_{k-1}^{(i)}$ 

end for 10:

- Normalize  $\{\tilde{\boldsymbol{w}}_k^{(i)}\}$  such that  $\sum_{i=1}^N \tilde{\boldsymbol{w}}_k^{(i)} = 1$ 11:
- Sample N times with replacement a set of indices  $\{i^- : i = 1, ..., N\}$ , 12:from a distribution with probabilities  $\mathbb{P}(i^- = j) = \tilde{\boldsymbol{w}}_k^{(j)}$

13: **for** 
$$i = 1, ..., N$$
 **do**

14: Sample a particle 
$$\boldsymbol{\theta}_{k}^{(i)} \sim \mathcal{N}(\mathbf{m}_{k-1}^{(i^{-})}, h^{2-\eta}\mathbf{V}_{k-1})$$
, where  $\mathbf{V}_{k-1} = \sum_{i=1}^{N} \boldsymbol{w}_{k-1}^{(i)} (\boldsymbol{\theta}_{k-1}^{(i)} - \bar{\boldsymbol{\theta}}_{k-1}) (\boldsymbol{\theta}_{k-1}^{(i)} - \bar{\boldsymbol{\theta}}_{k-1})^{T}$   
15: Assign weights  $\boldsymbol{w}_{k}^{(i)} \propto \frac{p(z_{k}|\boldsymbol{\theta}_{k}^{(i)};\mathbf{x}_{k})}{p(z_{k}|\mathbf{m}_{k-1}^{(i^{-})};\mathbf{x}_{k})}$ 

- end for 16:
- Normalize  $\{\boldsymbol{w}_{k}^{(i)}\}$  such that  $\sum_{i=1}^{N} \boldsymbol{w}_{k}^{(i)} = 1$ 17:18: **end for**

# **Active Sensing**

- Given a set of measurements (z<sub>1</sub>,..., z<sub>k</sub>) and their locations (x<sub>1</sub>,..., x<sub>k</sub>) the particle filtering approach computes posterior pdfs and hence parameter estimates
- Can we "optimize" the locations in which measurements are made, to reduce the time needed to accurately map the field?
- Active sensing actively choose locations for the sensor measurements, based on measurements currently collected
- One approach to active sensing is based on Renyi divergence
  - [Kreucher et.al, 2007], [Ristic, Morelande, Gunatilaka, 2010]

# **Active Sensing**

- Renyi divergence between two pdfs  $f_1(.), f_2(.)$  defined as  $D_{\alpha}(f_1||f_0) \triangleq \frac{1}{\alpha - 1} \ln \int f_1^{\alpha}(\mathbf{t}) f_0^{1-\alpha}(\mathbf{t}) d\mathbf{t}$ 
  - a measure of the difference between two pdfs (Kullback-Leibler divergence is a special case as  $\alpha \to 1$ )
- Approach to active sensing
  - look at expected Renyi divergence  $\mathbb{E}[D_{\alpha}(p(\theta|z_{1:k};\mathbf{x}_{1:k})||p(\theta|z_{1:k+1};\mathbf{x}_{1:k+1}))]$ between posterior pdf at current location  $\mathbf{x}_k$  and posterior pdf at a set of candidate future locations  $\mathbf{x}_{k+1}$
  - pick the future location which maximizes this
  - Intuition: Larger divergence means more "information" can potentially be obtained at the new location

#### **Active Sensing**

Algorithm 2 Active sensing algorithm:  $\mathbf{x}_{k+1} = \texttt{ActiveSensing}(\mathbf{x}_k, \{\boldsymbol{\theta}_k^{(i)}\})$ 

- 1: Algorithm Parameters:  $\varepsilon \ge 0, \alpha \in [0,\infty) \setminus \{1\}, \rho_0 \ge 0, N_{\rho} \in \mathbb{N}, N_d \in \mathbb{N},$ search region  $\mathcal{S}$
- 2: Inputs:  $\mathbf{x}_k, \{ \boldsymbol{\theta}_k^{(i)} \}$
- 3: **Output**: Next measurement location  $\mathbf{x}_{k+1}$
- 4: With probability  $\varepsilon$  set  $\mathbf{x}_{k+1}$  to a random location in  $\mathcal{S}$ , otherwise set

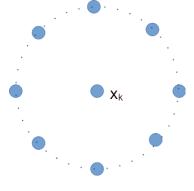
$$\mathbf{x}_{k+1} = \arg \max_{\mathbf{x}' \in \mathcal{X}_k} \frac{1}{\alpha - 1} \sum_{z_{k+1}=0}^{1} \gamma_1(z_{k+1} | \mathbf{x}') \ln \frac{\gamma_\alpha(z_{k+1} | \mathbf{x}')}{(\gamma_1(z_{k+1} | \mathbf{x}'))^\alpha}$$

where

$$\mathcal{X}_{k} = \left\{ \mathbf{x}_{k} + \left( n\rho_{0} \cos\left(\frac{2\pi\ell}{N_{d}}\right), n\rho_{0} \sin\left(\frac{2\pi\ell}{N_{d}}\right) \right), \\ n = 0, \dots, N_{\rho}, \ell = 0, 1, \dots, N_{d} - 1 \right\} \cap \mathcal{S}$$
$$\gamma_{\alpha}(z_{k+1}|\mathbf{x}') = \frac{1}{N} \sum_{i=1}^{N} p(z_{k+1}|\boldsymbol{\theta}_{k}^{(i)}; \mathbf{x}')^{\alpha}$$

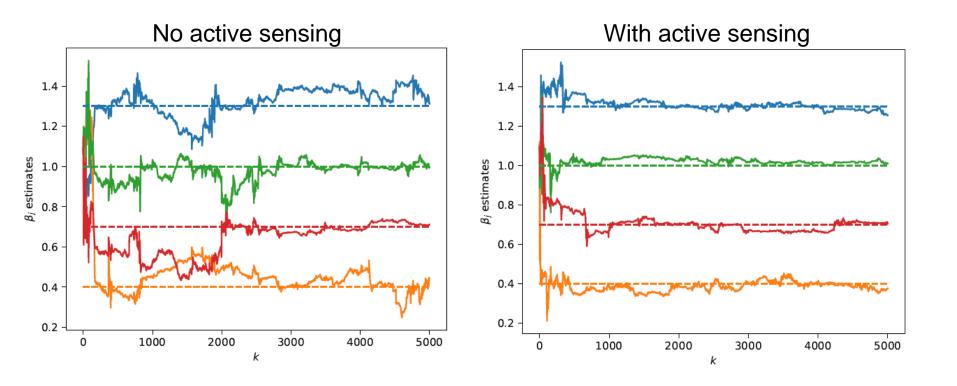
# **Simulation Studies – Example 1**

- J = 4 basis functions
- True values of  $\mathbf{c}_j$ 's and  $\sigma_j$ 's known
- Candidate future locations to optimize over in active sensing algorithm
  - Current location plus eight directions





#### **Simulation Studies – Example 1**

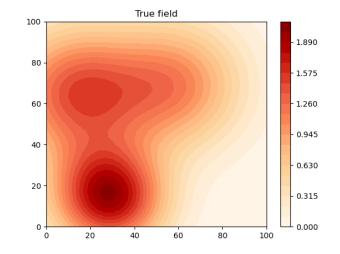


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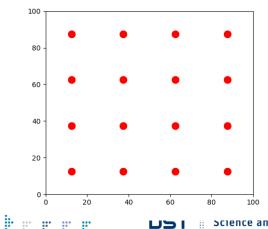
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# **Simulation Studies – Example 2**

- True field as shown
- True values of  $\mathbf{c}_j$ 's and  $\sigma_j$ 's not known



For field estimation, use J = 16 basis functions,  $c_j$ 's located on a "grid",  $\sigma_j = 25, \forall j$ 



#### **Simulation Results – Example 2**

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#### Conclusion

- Field estimation can be done even with coarsely quantized / binary measurements
- Active sensing mechanism can be incorporated into estimation algorithm

#### Extensions

- Multiple agents: Reduce the amount of time needed to estimate field, both centralized and decentralized schemes
- Time-varying fields: Adapt approach of [Nemeth, Fearnhead, Mihaylova, 2014]

